

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED ASSETS
February 28, 2010 and 2009**

	<u>2010</u>	<u>2009</u>
Investments (at fair value)		
Cash and Cash Equivalents		
Short-term Fixed Income Pool	<u>3,523,460</u>	<u>3,166,376</u>
Marketable debt securities		
Broad Market Fixed Income Pool	9,845,621	9,018,688
Non-retirement Domestic Equity Pool	14,326,152	10,894,450
EAFE International Equity Pool	790,393	511,933
SOA International Equity Pool	<u>7,334,790</u>	<u>4,975,459</u>
Total Marketable Debt and Equity Securities	<u>32,296,956</u>	<u>25,400,530</u>
Interest Receivable	<u>2,211</u>	<u>3,437</u>
Total Invested Assets	<u>\$ 35,822,627</u>	<u>\$ 28,570,343</u>

**STATE OF ALASKA
DEPARTMENT OF REVENUE
TREASURY DIVISION
MENTAL HEALTH TRUST RESERVE FUND**

**SCHEDULE OF INVESTED INCOME
AND CHANGES IN INVESTED ASSETS**

For the month ended February 28, 2010

	<u>CURRENT MONTH</u>	<u>YEAR TO DATE</u>
Investment Income		
Cash and cash equivalents		
Short-term Fixed Income Pool	2,211	32,721
Marketable Debt Securities		
Broad Market Fixed Income Pool	37,442	638,987
Non-retirement Domestic Equity Pool	468,825	3,187,561
EAFE International Equity Pool	(5,500)	107,970
SOA International Equity Pool	(72,955)	997,987
Total marketable debt and equity securities	<u>427,812</u>	<u>4,932,506</u>
Total investment earnings (loss)	430,023	4,965,227
Total invested assets, beginning of period	35,392,604	33,470,999
Net contributions (withdrawals)	<u>-</u>	<u>(2,613,599)</u>
Total invested assets, end of period	<u>\$ 35,822,627</u>	<u>\$ 35,822,627</u>

STATE OF ALASKA
DEPARTMENT OF REVENUE - TREASURY DIVISION
ASSETS UNDER THE INVESTMENT AUTHORITY OF THE COMMISSIONER OF REVENUE
MENTAL HEALTH TRUST RESERVE FUND
Asset Allocation Policy
with Actual Investment Holdings as of 2/28/2010

Asset Allocation Policy Effective Date: 7/1/09

	Asset Allocation		Market Values	Current Allocation	Current Variance
	Policy	Range			
Cash and cash equivalents					
Short-term Fixed Income Pool	Residual		3,523	9.84%	
Total cash and cash equivalents	10.00%	6%-14%	3,523	9.84%	0.16%
Marketable debt securities					
Broad Market Fixed Income Pool	29.00%	19%-39%	9,846	27.49%	1.51%
Total Marketable debt securities	29.00%		9,846	27.49%	1.51%
Equities					
SOA Int'l Equity Pools			7,335	20.48%	
EAFE International Equity Pool			790	2.21%	
Total International Equity Pools	21.00%	16%-26%	8,125	22.68%	-1.68%
Non-retirement Domestic Equity Pool	40.00%	31%-49%	14,326	39.99%	0.01%
Russell 3000 Common Trust Fund					
Total investments AY 2L Mental Health Trust	100.00%		35,820	100.00%	
Income Receivable			2		
Total Invested Assets At Fair Value			35,823		